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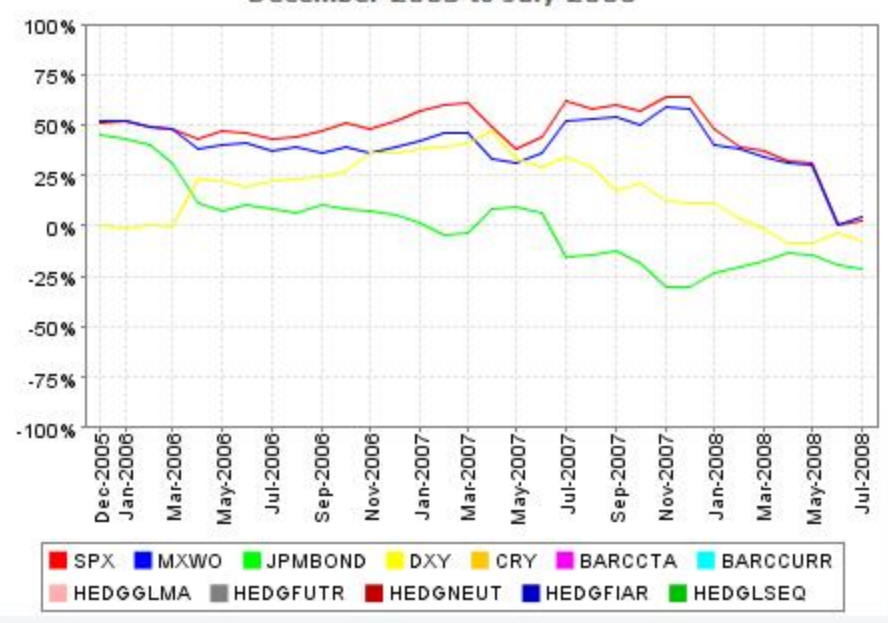
## Correlations

Interaction Instructions for this Page

### Correlation Analysis of Net Returns

Dec 03

**Rolling 2-Year Correlations of Net Returns  
December 2003 to July 2008**



Conditions: Dec 03-Jul 08

% < SPX < 0.0%

Index	Uncond.	Cond.
<input checked="" type="checkbox"/> SPX	21.22%	-30.54%
<input checked="" type="checkbox"/> MXWO	22.99%	-18.05%
<input checked="" type="checkbox"/> JPMBOND	5.20%	3.90%
<input checked="" type="checkbox"/> DXY	-7.65%	-19.57%
<input type="checkbox"/> CRY	13.89%	47.31%
<input type="checkbox"/> BARCCTA	47.91%	53.76%
<input type="checkbox"/> BARCCURR	35.84%	28.75%
<input type="checkbox"/> HEDGGLMA	30.82%	40.82%
<input type="checkbox"/> HEDGFUTR	58.90%	69.94%
<input type="checkbox"/> HEDGNEUT	12.20%	26.56%
<input type="checkbox"/> HEDGFIAR	-8.37%	-24.57%
<input type="checkbox"/> HEDGLSEQ	30.64%	15.89%

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